Sheet

SUPPLEMENTAL INFORMATION DISCLOSURE STATEMENT BY **APPLICANT**

(use as many sheets as necessary)

of

Complete	e if Known
Application Number	10/707,491
Filing Date	December 17, 2003
First Named Inventor	JONES, Emerson P.
Group Art Unit	3622
Examiner Name	Not yet assigned
Attorney Docket Number	G08.069

		OTHER PRIOR ART - NON PATENT LITERATURE DOCUMENTS	T²
Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	
	1	ABN-AMRO HYPA, "an equity-linked financial product available to Australian inventors", 4pgs.	
M	2	Capkun, Vedran and Kraft, Pepa, Master Thesis, "An Exploration of Exchangeable Bonds in Europe", University of Lausanne/HEC, Master of Science in Banking and Finance, 49pgs.	-
M	3	Shin, Soonkyu, "A Note on Mandatory Convertible Securities", May 13, 2003, Brown Brothers Harriman, Insurance Asset Management, 5pgs.	
M	4	Nyborg, Kjell G., "Convertible Debt as Delayed Equity: Forced versus Voluntary Conversion and the Information Role of Call Policy", Journal of Financial Intermediation 4, (1995), London Business School, London NWI 4SA, UK, ISSN:1042-9573, pp. 358-395.	
1	5	Star, Marlene Givant, "Racy Models Enter Convertibles Market", Pensions & Investments, 23 (21), October 16, 1995, ISSN: 1050-4974, Crain Communications Inc., 3pgs.	
<i>[</i>]	6	Chidambaran, N.K., Fernando, Chitru S., and Spindt, Paul A., "Credit Enhancement Through Targeted Risk Management: Freeport-McMoRan's Gold-Denominated Depositary Shares", October 1998, 36pgs.	
· M	7	Hawthorne, Bruce N., Graham, John L., and Schubert, Elizabeth M., "Equity Derivatives", King & Spalding, September 2001, 16pgs.	
	8	with Embedded Options: The Case of Warrants and Convertibles, ppgs.	-
m	9	Gentry, William M. and Schizer, David M., "Fractions and Tax-Motivated Hedging: An Empirical Exploration of Publicly-Traded Exchangeable Securities", September 2002, 54pgs.	

Date Considered Examiner Signature

*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

*Unique citation designation number. *Applicant is to place a check mark here if English language Translation is attached.

Complete if Known Substitute for form 1449A/PTO **Application Number** 10/707,491 SUPPLEMENTAL INFORMATION **Filing Date** December 17, 2003 **DISCLOSURE STATEMENT BY APPLICANT** First Named inventor JONES, Emerson P. **Group Art Unit** 3622 (use as many sheets as necessary) **Examiner Name** Not yet assigned 2 3 Attorney Docket Number of Sheet G08.069

Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the ltem (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, diy and/or country where published. Doherty, Neil A., & Harrington, Scott E., "Investment Incentives, Bankruptcies and Reverse Convertible Debt", March, 1995, Wharton School, University of Pennsylvania, 35pgs.					
Doherty, Neil A., & Harrington, Scott E., "Investment Incentives, Bankruptcies and Reverse Convertible Debt", March, 1995, Wharton School, University of Pennsylvania, 35pgs.					
Craig M. Lewis, Richard J. Rogalski, and James K. Seward, "Is Convertible Debt a Substitute for Straight Debt or for Common Equity?", August 1999, 43pgs.					
Metcalfe, Steve, Article - "The Mandatory Misconception", Euroweek, April 25, 2003, Issue 800, p23, 1p, 5pgs.					
Doherty, Neil A., "Creating Value Through Managing Corporate Risk: Insurance, Financial Products and Financial Strategies", 22pgs.					
Flannery, Mark J., "No Pain, No Gain? Effecting Market Discipline via "Reverse Convertible Debentures", November 2002, Graduate School of Business Administration, University of Florida, 32pgs.					
Sherwood, Robert J. and Walter, S. Lee, "A Review and Comparison of Investment Methods for New Business Ventures", A White Paper, ©2002 Berberick Sherwood & Associates, 26pgs.					
Boczar, Thomas J., Esq., "Conceptualizing & Implementing A Stock Concentration Risk Management Program", [online] Twenty-First Securities Corporation, Trusts & Investments, November/December 1998, [retrieved on 2004-02-04]. 7pgs.					
"Lecture 10: Structured Notes and Hybrid Securities", Structured Finance & ART (Culp), Bus351152-81, Autumn 2003, 26pgs.					
Brennan, Michael J. and Schwartz, Eduardo S., "The Case for Convertibles", Journal of Applied Corporate Finance, University of California, pp. 55-64.					
}					

*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

Considered

Signature

Unique citation designation number. ²Applicant is to place a check mark here if English language Translation is attached.

Substitute fo	or form 1449A/PTO			Complete if Known		
				Application Number	10/707,491	
	LEMENTAL IN			Filing Date	December 17, 2003	
	BY APPLIC	CANT		First Named Inventor	JONES, Emerson P.	
				Group Art Unit	3622	
(us	se as many sheets	as necessa	ary)	Examiner Name	Not yet assigned	
Sheet	3	of	3	Attorney Docket Number	G08.069	

	xaminer Cite Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the								
Examiner tnitials*	Cite No.1	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	72						
M	19	McConnell, John J. and Schwartz, Eduardo S., "The Origin of LYONs: A Case Study in Financial Innovation", Continental Bank, Journal of Applied Corporate Finance, pp. 40-47.							
Kang, Jun-Koo, Lee, Yul W., "The Pricing of Convertible Debt Offerings", Journal of Financial Economics, 41 (1996), SSDI:0304-405X, © 1996 Elsevier Science S.A., pp. 231-2									
·	21	"Why Issue Mandatory Convertibles? Theory and Empirical Evidence", February 2003, 59pgs.							
	· 22	Nelken, Lizzy, Handbook of Hydrid Instruments: "Convertible Bonds, Preferred Shares, Lyons, ELKS, DECS and other Mandatory Convertible Notes", John Wiley & Sons, Ltd., 2000, 80pgs.							
-	23	Chen, Andrew H.Y., Chen, K.C. and Howell, Scott, "An Analysis of Dividend Enhanced Convertible Stocks", International Review of Economics and Finance, Vol. 8, 1999, pp. 327-338.							
	24	Das, Satyajit, "Structured Products & Hybrid Securities", John Wiley & Sons (Asia) Pte Ltd., 2001, pp. 401-508.							
m	25	Arzac, R. Enrique, "PERCS, DECS, and Other Mandatory Convertibles", Bank of America, Journal of Applied Corporate Finance, Vol. 10, 1, 1997, pp. 54-63.							

Examiner Signature Date Considered 7/24/05

^{*}EXAMINER: Initial if reference considered, whether or not distion is in conformance with MPEP 609. Draw line through distion if not in conformance and not considered. Include copy of this form with next communication to applicant.

^{&#}x27;Unique citation designation number. *Applicant is to place a check mark here if English tanguage Translation is attached.



Express Mail Label No.: EL963889361US
Application Serial No.: 10/707,491
Attorney Docket No.: G08.069

Substitute	Tactom 349A/F	PTO		Complete if Known		
Oubstituto	10111			Application Number	10/707,491	
INFO	RMATION	DISCLO	SURE	Filing Date	December 17, 2003	
STAT	TEMENT E	BY APPL	ICANT.	First Named Inventor	JONES, Emerson P.	
	-			Group Art Unit	3628	
	(use as many she	ets as necess	ary)	Examiner Name	Chencinski, Siegfried E.	
Sheet	1	of	1	Attorney Docket Number	G08.069	

				U.S. PATENT DOCUMEN	TS	
Examiner Initials*	Cite No.1	U.S. Patent Door	ument Kind Code ² (if known)	Name of Patentee or Applicant of Cited Document	Date of Publication of Cited Document MM-DD-YYYY	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
1101	A	5,758,097		Debe et al.	05/26/1998	
	В	5,946,667		Tull et al.	08/31/1999	
	С	6,263,321		Daughtery, III	07/17/2001	
	D	6,381,585		Maples et al.	04/30/2002	
	E	2001/0056392	Al	Daughtery, III	12/27/2001	
	F	2003/0093375	Al	Green et al.	05/15/2003	
	G	2003/0130941	Al	Birle et al.	07/10/2003	
	Н	2003/0135436	Al	Birle et al.	07/17/2003	
	I	2003/0135446	Al	Birle et al.	07/17/2003	
	J	2003/0225656	Al	Aberman et al.	12/04/2003	
MAX	K	2004/0006520	Al	Birle et al.	01/08/2004	
117-0		<u> </u>		and the second second	,	
				And the second section of the second		
·						

				FOREIGN	PATENT DOCUMENTS			
Examiner Initials*	Cite No.	Office ³	Number	cument Kind Code ^s (if known)	Name of Patentee or Applicant of Cited Document	Date of Publication of Cited Document MM-DD-YYYY	Pages, Columns, Unes, Where Relevant Passages or Relevant Figures Appear	7
						·		
			,					
Examiner Signature		11	MAN	1	Date Cons	idered 7/-	28/05	

*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

'Unique citation designation number. ²See attached Kinds of U.S. Patent Documents. ³Enter Office that Issued the document, by the two-letter code (WIPO Standard ST.3). ⁴For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. ⁵Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST. 16 if possible. ⁶Applicant is to place a check mark here if English language Translation is attached.

OCT 2 8 2004 &

COPY

Substitute for form 1449A/PTO Complete if Known **Application Number** 10/707,491 SUPPLEMENTAL INFORMATION Filing Date December 17, 2003 DISCLOSURE STATEMENT BY **APPLICANT First Named Inventor** JONES, Emerson P. Group Art Unit 3622 (use as many sheets as necessary) **Examiner Name** Not yet assigned of 3 Sheet Attorney Docket Number G08.069

	<u> </u>	OTHER PRIOR ART - NON PATENT LITERATURE DOCUMENTS	
Examiner Initials*	Cite No. ¹	include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), folume-issue number(s), publisher, dty and/or country where published.	T ²
	1	ABN-AMRO HYPA, "an equity-linked financial product available to Australian inventors", 4pgs.	
M	2	Capkun, Vedran and Kraft, Pepa, Master Thesis, "An Exploration of Exchangeable Bonds in Europe", University of Lausanne/HEC, Master of Science in Banking and Finance, 49pgs.	
d	3	Shin, Soonkyu, "A Note on Mandatory Convertible Securities", May 13, 2003, Brown Brothers Harriman, Insurance Asset Management, 5pgs.	
	4	Nyborg, Kjell G., "Convertible Debt as Delayed Equity: Forced versus Voluntary Conversion and the Information Role of Call Policy", Journal of Financial Intermediation 4, (1995), London Business School, London NWI 4SA, UK, ISSN: 1042-9573, pp. 358-395.	
- h-	5	Star, Mariene Givant, "Racy Models Enter Convertibles Market", Pensions & Investments, 23 (21), October 16, 1995, ISSN: 1050-4974, Crain Communications Inc., 3pgs.	
	6	Chidambaran, N.K., Fernando, Chitru S., and Spindt, Paul A., "Credit Enhancement Through Targeted Risk Management: Freeport-McMoRan's Gold-Denominated Depositary Shares", October 1998, 36pgs.	
7	7	Hawthorne, Bruce N., Graham, John L., and Schubert, Elizabeth M., "Equity Derivatives", King & Spalding, September 2001, 16pgs.	·
V	8	"FIN-622 Financial Engineering from a Corporate Perspective – A Primer on Debt Securities with Embedded Options: The Case of Warrants and Convertibles", 9pgs.	
	9	Gentry, William M. and Schizer, David M., "Fractions and Tax-Motivated Hedging: An Empirical Exploration of Publicly-Traded Exchangeable Securities", September 2002, 54pgs.	

Francisco			
Examiner	X	Date	
Signature	/\		
7		Considered	

^{*}EXAMINER: Iprilal II reference considered, whether or not diation is in conformance with MPEP 609. Draw line through diation if not in conformance and not considered. Include copy of this form with next communication to applicant.

1 Unique citation designation number. Applicant is to place a check mark here if English language Translation is attached.



Complete if Known Substitute for form 1449A/PTO **Application Number** 10/707,491 SUPPLEMENTAL INFORMATION Filing Date December 17, 2003 **DISCLOSURE STATEMENT** BY APPLICANT JONES, Emerson P. First Named Inventor **Group Art Unit** 3622 (use as many sheets as necessary) **Examiner Name** Not yet assigned 2 Sheet Attorney Docket Number of G08.069

		OTHER PRIOR ART - NON PATENT LITERATURE DOCUMENTS	
Examiner Initials*	Cite No.1	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
·	10	Doherty, Neil A., & Harrington, Scott E., "Investment Incentives, Bankruptcies and Reverse Convertible Debt", March, 1995, Wharton School, University of Pennsylvania, 35pgs.	
	11	Craig M. Lewis, Richard J. Rogalski, and James K. Seward, "Is Convertible Debt a Substitute for Straight Debt or for Common Equity?" August 1999, 43pgs.	
300	/12	Metcalfe, Steve, Article - "The Mandatory Misconception", Euroweek, April 25, 2003, Issue 800, p23, 1p, 5pgs.	
Carry	13	Doherty, Neil A., "Creating Value Through Managing Corporate Risk: Insurance, Financial Products and Financial Strategies", 22pgs.	
	14	Flannery, Mark J., "No Pain, No Gain? Effecting Market Discipline via "Reverse Convertible Debentures", November 2002, Graduate School of Business Administration, University of Florida, 32pgs.	
	15	Sherwood, Robert J. and Walter, S. Lee, "A Review and Comparison of Investment Methods for New Business Ventures", A White Paper, ©2002 Berberick Sherwood & Associates, 26pgs.	
	16	Boczar, Thomas J., Esq., "Conceptualizing & Implementing A Stock Concentration Risk Management Program", [online] Twenty-First Securities Corporation, Trusts & Investments, November/December 1998, [retrieved on 2004-02-04]. 7pgs.	
,	17	"Lecture 10: Structured Notes and Hybrid Securities", Structured Finance & ART (Culp), Bus351152-81, Autumn 2003, 26pgs.	
·	18	Brennan, Michael J. and Schwartz, Eduardo S., "The Case for Convertibles", Journal of Applied Corporate Finance, University of California, pp. 55-64.	

Examiner Signature Date Considered

^{*}EXAMINER: Initial If reference considered, whether or not citation is in conformance with MPEP 609. Draw line through distion if not in conformance and not considered. Include copy of this form with next communication to applicant.

¹Unique citation designation number. ²Applicant is to place a check mark here if English language Translation is attached.

COPY

Substitute	for form 1449A/PTO			Comple	te if Known
		•		Application Number	10/707,491
	PLEMENTAL IN SCLOSURE ST	_	· · · · · · · · · · · · · · · · · · ·	Filing Date	December 17, 2003
	BY APPLIC	CAN	T	First Named Inventor	JONES, Emerson P.
•				Group Art Unit	3622
	(use as many sheets a	as ned	cessary)	Examiner Name	Not yet assigned
Sheet	3	of	. 3	Attorney Docket Number	G08.069

			OTHER PRIOR ART - NON PATENT LITERATURE DOCUMENTS	
	Examiner Initials*	Cite No.	Include-name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the Item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
	-br /	19	McConnell, John J. and Schwartz, Eduardo S., "The Origin of LYONs: A Case Study in Financial Innovation", Continental Bank, Journal of Applied Corporate Finance, pp. 40-47.	
	Xa/	20	Kang, Jun-Koo, Lee, Yul W., "The Pricing of Convertible Debt Offerings", Journal of Financial Economics, 41 (1996), SSDI:0304-405X, © 1996 Elsevier Science S.A., pp. 231-248.	
	May 1	21	"Why Issue Mandatory Convertibles? Theory and Empirical Evidence", February 2003, 59pgs.	
		22 .	Nelken, Lizzy, Handbook of Hydrid Instruments: "Convertible Bonds, Preferred Shares, Lyons, ELKS, DECS and other Mandatory Convertible Notes", John Wiley & Sons, Ltd., 2000, 80pgs.	
		23	Chen, Andrew H.Y., Chen, K.C. and Howell, Scott, "An Analysis of Dividend Enhanced Convertible Stocks", International Review of Economics and Finance, Vol. 8, 1999, pp. 327-338.	
		24	Das, Satyajit, "Structured Products & Hybrid Securities", John Wiley & Sons (Asia) Pte Ltd., 2001, pp. 401-508.	÷
		25	Arzac, R. Enrique, "PERCS, DECS, and Other Mandatory Convertibles", Bank of America, Journal of Applied Corporate Finance, Vol. 10, 1, 1997, pp. 54-63.	
E	xaminer		Date	

Signature Considered

^{*}EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through distion if not in conformance and not considered. Include copy of this form with next communication to applicant.

¹Unique citation designation number. ²Applicant is to place a check mark here if English language Translation is attached.